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STRENGTHENED FIXED POINT PROPERTY AND PRODUCTS IN ORDERED SETS

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ABSTRACT. Strengthened fixed point property for ordered sets is formulated. It is weaker than the strong fixed point property due to Duffus and Sauer and stronger than the product property meaning that $A \times Y$ has the fixed point property whenever A has the former and Y has the latter. In particular, doubly chain complete ordered sets with no infinite antichain have the strengthened fixed point property whenever they have the fixed point property, which yields a transparent proof of the well-known theorem saying that doubly chain complete ordered sets with no infinite antichain have the product property whenever they have the fixed point property. The new proof does not require the axiom of choice.

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The strong fixed point property formulated by Duffus and Sauer [3] is weakened in such a way that it comprises most known examples of ordered sets with the *product property*, that is whose products with ordered sets with the fixed point property have the fixed point property as well, and that itself is stronger that the latter.

The aim of the paper is to show that the strengthened fixed point property is really stronger than the product property. This substantially improves and generalizes the idea formulated for doubly chain complete ordered sets with no infinite antichain by $Schr\"{o}der$ in [12, Exercises 25–26, Problem 16 after Chap. 10].

In particular, doubly chain complete ordered sets with no infinite antichain have the strengthened fixed point property. This yields a transparent proof of

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the well-known theorem saying that doubly chain complete ordered sets with no infinite antichain have the product property whenever they have the fixed point property. My proof does not require the axiom of choice. The original proof by Li and Milner [5] is based on an analogous result for finite ordered sets due to Roddy [6] and Roddy et al. [8], and an earlier result by the same authors [4], whose proof is rather complicated and apparently dependent on the axiom of choice.

Preliminaries

Let P be an ordered set. For each $M \subseteq P$ we put

$$L(M) := \{ p \in P : (\forall m \in M) (p \le m) \} \text{ and }$$

$$U(M) := \{ p \in P : (\forall m \in M) (m \le p) \}.$$

We denote E(P) the set of all endomorphisms of P, that is isotone mappings of P to P, and I(P) the set of all retractions of P, that is

$$\mathrm{I}(P):=\{f\in\mathrm{E}(P):\ f\circ f=f\}.$$

Both E(P) and I(P) are endowed with the induced pointwise order.

For each $f \in E(P)$ we define

Fix(f) :=
$$\{p \in P : f(p) = p\}$$
,
Ext(f) := $\{p \in P : p \le f(p)\}$ and
dExt(f) := $\{p \in P : f(p) \le p\}$.

The elements of $\operatorname{Fix}(f)$ are called the *fixed points* of f. We say that P has the fixed point property if $\operatorname{Fix}(f) \neq \emptyset$ for each $f \in \operatorname{E}(P)$. Recall the strong fixed point property.

There exists an isotone mapping $\Phi \colon E(P) \to P$ such that

$$\Phi(f) \in \text{Fix}(f)$$

for each $f \in E(P)$.

As shown by Duffus and Sauer in [3], the strong fixed point property is stronger than the product property. We define the *strengthened fixed point* property as follows.

STRENGTHENED FIXED POINT PROPERTY

P has the fixed point property, and there exists an isotone mapping *: $E(P) \to I(P)$ which satisfies the condition

$$(\forall p \in \text{Ext}(f) \cup \text{dExt}(f)) \ f^*(p) \in \text{Fix}(f)$$

for each $f \in E(P)$.

It is a commonplace that in set theory with the axiom of choice, the following concepts of completeness are equivalent:

Every non-empty well-ordered chain has a supremum.

Every non-empty chain has a supremum.

Every directed subset has a supremum.

We shall choose the weakest one and say that P is chain complete if every nonempty well-ordered chain in P has a supremum in P, dually chain complete if every non-empty dually well-ordered chain in P has an infimum in P, and doubly chain complete if it is both chain complete and dually chain complete.

The main theorem

First we shall investigate the properties of $E(P \times Q)$. We shall start with some ideas from [6]. For $f \in E(P \times Q)$ and $p \in P$, $q \in Q$, we shall consider mappings $f_{p} \in E(Q)$ and $f_{q} \in E(P)$ such that

$$f_{p.}(y) := \pi_Q f(p, y)$$
 for each $y \in Q$ and $f_{.q}(a) := \pi_P f(a, q)$ for each $a \in P$,

where π_P and π_Q are projections. It is obvious that $p_1 \leq p_2$ implies that $f_{p_1} \leq f_{p_2}$, and $q_1 \leq q_2$ implies that $f_{q_1} \leq f_{q_2}$.

The following result is a modification of a more particular result due to $R \circ d d y$ [6].

LEMMA 1. Let the ordered set Q have the fixed point property, let P be an ordered set and let $f \in E(P \times Q)$ be such that $f_{q} \in I(P)$ for each $q \in Q$. Then f has a fixed point.

Proof. Let us choose $p \in P$. The mapping $y \mapsto f_{f_{.y}(p).}(y)$ where $y \in Q$ is isotone, and therefore it has a fixed point z. Then $f_{f_{.z}(p).}(z) = z$ and hence $f(f_{.z}(p), z) = [f_{.z}f_{.z}(p), f_{f_{.z}(p).}(z)] = [f_{.z}(p), z]$.

LEMMA 2. Let A be an ordered set, let *: $E(A) \to I(A)$ be an isotone mapping, let Y be an ordered set with the fixed point property and let $f \in E(A \times Y)$. Then the mapping

$$f' := ([a, y] \mapsto [(f_{.y})^*(a), f_{a.}(y)]) \tag{1}$$

is isotone and has a fixed point.

Proof. Let $[a_0, y_0] \leq [a_1, y_1]$. Then $(f_{.y_0})^*(a_0) \leq (f_{.y_1})^*(a_0) \leq (f_{.y_1})^*(a_1)$ and $f_{a_0}(y_0) \leq f_{a_1}(y_0) \leq f_{a_1}(y_1)$. Hence $f' \in E(A \times Y)$. We have $f'_{.y}(a) = \pi_A f'(a, y) = (f_{.y})^*(a)$ for each $[a, y] \in A \times Y$, and thus $f'_{.y} = (f_{.y})^* \in I(A)$. The mapping f' has a fixed point in virtue of Lemma 1.

Recall that a subset Q of a set P is f-invariant if $f[\![Q]\!] \subseteq Q$.

We shall prove the following lemma, whose basic idea goes back to Rut-kowski [9], [10], but his formulation requires the axiom of choice.

LEMMA 3. Let P be an ordered set with the fixed point property, let $f \in E(P)$, let W be a well-ordered chain in $\operatorname{Ext}(f)$ and let V be a dually well-ordered chain in $\operatorname{U}(W) \cap \operatorname{dExt}(f)$. Then $\operatorname{U}(W) \cap \operatorname{L}(V) \cap \operatorname{Fix}(f) \neq \emptyset$.

Proof. If W is not topped, then we set $W_1 := W$. Otherwise, let us suppose that t is the greatest element of W. If $t \in \operatorname{Fix}(f)$, then we are done. If not, then $t < f(t) \le f^2(t) \le \ldots$ It is obvious that $f^n(t) \in \operatorname{L}(V)$ for each $n \in \mathbb{N}$. If $f^n(t) \in \operatorname{Fix}(f)$ for some $n \in \mathbb{N}$, then we are done. If not, then $W_1 := \{t < f(t) < f^2(t) < \ldots\}$ has not the greatest element, and W_1 is a well-ordered chain in $\operatorname{Ext}(f)$ such that $V \subseteq \operatorname{U}(W_1)$. Dually, we obtain V_1 . Clearly, $W_1 \subseteq \operatorname{Ext}(f)$, $V_1 \subseteq \operatorname{dExt}(f)$, $\operatorname{U}(W_1) \cap \operatorname{L}(V_1) \subseteq \operatorname{U}(W) \cap \operatorname{L}(V)$, and $\operatorname{U}(W_1) \cap \operatorname{L}(V_1)$ is f-invariant. Let us put

$$f_1(p) := \max\{v \in V_1 : p \nleq v\}$$
 for $p \in P \setminus L(V_1)$,
 $f_1(p) := \min\{w \in W_1 : w \nleq p\}$ for $p \in L(V_1) \setminus U(W_1)$,
 $f_1(p) := f(p)$ for $p \in L(V_1) \cap U(W_1)$.

Obviously, $f_1 \in E(P)$ and therefore $Fix(f_1) \neq \emptyset$. Hence $U(W_1) \cap L(V_1) \cap Fix(f_1) \neq \emptyset$. We may conclude that $U(W) \cap L(V) \cap Fix(f) \neq \emptyset$.

Let us notice that either of W and V may be empty.

THEOREM 4. Let A be an ordered set with the strengthened fixed point property, and let Y be an ordered set with the fixed point property. Then $A \times Y$ has the fixed point property.

STRENGTHENED FIXED POINT PROPERTY

Proof. Let $f \in E(A \times Y)$. By Lemma 2, there exists a fixed point [a, y] of the mapping f' associated with f by rule (1). There also exists a fixed point b of the mapping $f_{.y}$. Since A has the fixed point property, it is connected. There exists a fence

$$a = a_0 \geqslant a_1 \geqslant a_2 \geqslant \cdots \geqslant a_n = b.$$

Without loss of generality we may assume that $a, y, b, a_0, \ldots, a_n$ were chosen in such a way that n is the least possible. Applying $(f_{\cdot y})^*$ to a_0, \ldots, a_n , we also obtain a fence with required properties. Indeed, $(f_{\cdot y})^*(a) = a$, and $b \in \text{Fix}(f_{\cdot y})$ implies that $(f_{\cdot y})^*(b) \in \text{Fix}(f_{\cdot y})$. Thus we may assume that

$$a_0 = (f_{y})^*(a_0), \ldots, a_n = (f_{y})^*(a_n).$$

Suppose for contradiction that $a \neq b$, that is $n \neq 0$. Then $a_0 \neq a_1$. Without loss of generality we may assume that $a_0 < a_1$. Let us denote $c := a_1$. Clearly $y = f_{a_1}(y) \leq f_{c_1}(y)$. Define $g: Y \to Y$ by the rule

$$g(z) := f_{(f,z)^*(c)}(z).$$

Then $g(y) = f_{(f,y)^*(c).}(y) = f_{c.}(y)$. Clearly $y \leq g(y) \leq g^2(y) \leq \ldots$, and thus g has a fixed point y' in $\mathrm{U}(\{y,g(y),g^2(y),\ldots\})$ by Lemma 3. Obviously, $[(f_{.y'})^*(c),y']$ is a fixed point of f'. Denote $a_i':=(f_{.y'})^*(a_i)$. Now, $c'=a_1' \geq a_2' \geq \cdots \geq a_n' = b'$ is a fence which is shorter than the original one, [c',y'] is a fixed point of f' and b' is a fixed point of $f_{.y'}$. Indeed, $b=f_{.y}(b) \leq f_{.y'}(b)$, and thus $(f_{.y'})^*(b) \in \mathrm{Fix}(f_{.y'})$ by assumption. This is a contradiction. We may conclude that b=a and [a,y] is a fixed point of f.

Schröder in [12, Exercises 25-26, Problem 16 after Chap. 10], observed that in the particular case of doubly chain complete ordered sets with no infinite antichain there is an isotone mapping *: $E(A) \to I(A)$ which satisfies the conditions

$$(\forall f \in \mathcal{E}(A))(f^*)^* = f^*, \text{ that is }^* \text{ is a retraction, and}$$
$$(\forall f \in \mathcal{E}(A))f^*\llbracket A \rrbracket = \{ p \in A : \ (\exists n \in \mathbb{N})f^n(p) = p \}.$$

He did not realize that the condition involved in the strengthened fixed point property rather than that the mapping * should be a retraction is important, see [12, Problem 16 after Chap. 10].

Applications to some classes of ordered sets

[3, Theorem 1, assertion (a)] is the first corollary of Theorem 4.

COROLLARY 5. Let A be an ordered set with the strong fixed point property and let Y be an ordered set with the fixed point property. Then $A \times Y$ has the fixed point property.

Proof. If A has the strong fixed point property, that is $\Phi \colon E(A) \to A$ is isotone and $\Phi(f) \in Fix(f)$, then for each $f \in E(A)$ we define f^* to be the constant mapping sending all elements of A to $\Phi(f)$. Hence A has the strengthened fixed point property.

[12, Theorem 10.2.11] is a further corollary of Theorem 4.

COROLLARY 6. Let A be a doubly chain complete ordered set with no infinite antichain and let Y be an ordered set, both with the fixed point property. Then $A \times Y$ has the fixed point property.

In the proof of Corollary 6 we shall use the following CPO fixpoint theorem III from [2], also called the Abian-Brown theorem.

ABIAN-BROWN THEOREM. Let P be a chain complete ordered set, let $f \in E(P)$ and $p \in Ext(f)$. Then $U(p) \cap Fix(f)$ has the least element.

A bian in [1] observed that the preceding theorem can be proved without the axiom of choice. Some caution is necessary because in set theory without the axiom of choice different notions of chain completeness exist. Nevertheless, it can be easily checked that the Abian-Brown theorem holds in our setting.

Proof of Corollary 6. We shall verify that A has the strengthened fixed point property. In [12, Exercise 25 after Chap. 10], it is claimed that there exists an isotone mapping *: $E(A) \to I(A)$. The technical details of the proof are therefore omitted. It only remains to check that the mapping * satisfies the condition

$$(\forall p \in \operatorname{Ext}(f) \cup \operatorname{dExt}(f)) f^*(p) \in \operatorname{Fix}(f)$$

for each $f \in E(A)$. The crucial idea how to obtain f^* in doubly chain complete ordered sets with no infinite antichain is using factorial powers of the mapping f.

STRENGTHENED FIXED POINT PROPERTY

Let $f \in E(A)$ and $p \in A$. There obviously exists $\mu(f,p) \in \mathbb{N}_1$ such that either

$$(\forall w \in \mathbb{N}_1) (f^{w!}(p) \in dExt(f^{w!}) \iff \mu(f, p) \leq w)$$

or

$$(\forall w \in \mathbb{N}_1) (f^{w!}(p) \in \operatorname{Ext}(f^{w!}) \iff \mu(f, p) \leq w).$$

Here \mathbb{N}_1 denotes the set of all positive integers. Thus we can denote

$$f^*(p) := \max(\mathcal{L}(f^{\mu(f,p)!}(p)) \cap \operatorname{Fix}(f^{\mu(f,p)!}))$$

in the former case and

$$f^*(p) := \min(\mathrm{U}(f^{\mu(f,p)!}(p)) \cap \mathrm{Fix}(f^{\mu(f,p)!}))$$

in the latter case. If $p \in \text{Ext}(f) \cup \text{dExt}(f)$, then $\mu(f, p) = 1$, and thus $f^*(p) \in \text{Fix}(f)$.

Concluding remark

In his more recent paper [7], Roddy proved by different means that $A \times Y$ has the fixed point property whenever both A and Y have it and A is of width at most three.

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